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Academic Qualification

2003-2008 Ph.D. in Economics(Agricultural), Texas A&M University, College Station, USA
1998-2000 MSc in Business Economics, The Chinese University of Hong Kong
1996-1998 Master of Statistics, The University of Hong Kong

Working Experience

Jan 2024- Present	Research Associate, Institute of Development Economics, Macau University of Science and Technology, Macau, China.
Sept 2018- Present	Assistant Professor, School of Business, Macau University of Science and Technology, Macau, China.
Sept 2008- July 2018	Assistant Professor, Institute of Financial and Accounting Studies, Xiamen University, Xiamen, China.

Teaching Activities

At Macau University of Science and Technology

(Undergraduate) Macroeconomics, Econometrics, International Trade, International Finance,
(Master) Research Methodology, (PhD) Advanced Applied Econometrics

At Xiamen University

(Master) Econometrics I and II, Financial Modelling, Selected Topics in Econometrics, Panel Data Analysis, Time Series Analysis (PhD) Econometrics

Research Interests

Macroeconomics, Financial Econometrics, International Finance, Tail risk modeling in macroeconomics and financial market, Real/Financial/Digital Asset contagion/connectedness/spillover

Working Papers

1. Contagion and Its Determinants of Crisis Transmission in Oil Markets from the Subprime Mortgage Crisis to the Russia – Ukraine War (Under Review)
2. Contagion Risks of Air Pollution Control Policies on the China Energy Stock Returns (Under Review)
3. Contagion in Global Clean Energy Markets: Evidence from Multilateral and Unilateral Policy Episodes (Under Review)
4. Contagion and Network Effects of Climate Policy on Stock Markets: Evidence from Carbon-Neutral Industry Chain Sectors (Under Review)
5. Cruise and Port Policies as Determinants of Sectoral Contagion: Evidence of China (Under Review)
6. The Transmission of Global Uncertainty: A Time-Frequency Spillover Analysis of Commodities, Cryptocurrencies, and Asia-Pacific Equities (Under Review)
7. Qualitative and Quantitative Assessment of Nigeria's Health Insurance and its impact on Nigerian Elderly Adults' Health (Under Review)
8. Spillover and Connectedness Dynamics of Precious Metals, Cryptocurrencies and Green Assets under Climate Risk (minor revision, R&R)
9. Extreme return connectedness among gambling tokens, gambling ETFs, and other assets: The role of global factors and Portfolio implications (Under Review)

Publications

1. Cody Yu-Ling Hsiao, Rui Yang, Yi-Bin Chiu, and **Chin Man Chui*** (2025) “The Contagion Effects and Network Analysis of Climate-related Risk Events: Global and Regional Evidence”, *International Review of Economics and Finance*, (Forthcoming) (SSCI Q1, ABS 2, ADBC:A)
2. **Chin Man Chui**, Han Yang, Cody Yu-Ling Hsiao and Ka Kit Iong (2025) “Extreme return Connectedness among environmental/sustainability tokens, ESG ETFs and other assets: The role of Portfolio Implications” *Applied Economics Letters* (Forthcoming)(SSCI Q3, ABS 1, ADBC:B)
3. Ifran Khan, Huangbao Gui, **Chin Man Chui*** and Mrs Faryal, Cody Yu-Ling Hsiao, Ziqi Chen (2025) “Bridging Finance and the Real Economy: Dynamic Volatility Transmission Between Leading Cryptocurrencies and Chinese Firms” *International Review of Economics and Finance* (Forthcoming) (SSCI Q1, ADBC:A)
4. Ojijieme Nnaelue Godfrey and **Chin Man Chui*** (2025) “Social Participation Enhances Activities of Daily Living Capacity of Older Adults with Multimorbidity More Than in Healthy Non-Participants” *Geriatric Nursing* ,64, 103441 (SSCI Q1)
5. Yinlin Ou, Cody Yu-Ling Hsiao and **Chin Man Chui*** (2024) “How does the Supply Chain Market Respond to Policy Shocks? Evidence from Solar Photovoltaic Sectors in China” *Renewable Energy* (Forthcoming) (SCI Q1)
6. **Chin Man Chui**, Wisdom Kwabla Dewortor, Nnaelue Godfrey Ojijieme, Cody Yu-Ling Hsiao and Yujing Cai (2024) “Convergence of Economic Complexity: Global Evidence.” *Applied*

Economics Letters (Forthcoming) (SSCI Q3, ABS 1, ADBC: B)

7. Ojjieme Nnaelue Godfrey, Tieying Feng, **Chin Man Chui***, Xinzhu Qi and Yuan Liu (2024) “Physical activity dynamically moderates the impact of multimorbidity on the trajectory of healthy aging over sixteen years” *BMC Geriatrics* (forthcoming) (SSCI Q1)
8. Jeff Yunze Xue, Cody Yu-Ling Hsiao, Peng Yang Li and **Chin Man Chui*** (2024) “Higher-order Contagion Effects in Russian Fuel Export Markets: Evidence from COVID-19 Pandemic and Russia-Ukraine War” *Energy Strategy Reviews* (Forthcoming) (SCI Q1)
9. **Chin Man Chui**, Ojjieme Nnaelue Godfrey, Yujing Cai and Cody Yu-Ling Hsiao (2024) “Convergence of shadow economy across U.S. states” *Applied Economics Letters* (Forthcoming) (SSCI Q3, ABS 1, ADBC: B)
10. Kamar Farooq, Muhammad Azeem, **Chin Man Chui** and Tony Ruan (2023), Board Connections and Dividend Policy, *ABACUS* 59(4) p.983-1040. (SSCI Q3, ABS 3, ADBC: A)
11. Nnaelue Godfrey Ojjieme, Xinzhu Qi and **Chin Man Chui*** (2022), Do remittances enhance Elderly adults' healthy social and physical functioning: A cross-sectional study in Nigeria, *International Journal of Environmental Research and Public Health* 19(4) 1968. (SSCI Q1)
12. Kamar Farooq, **Chin Man Chui*** and Muhammad Azeem (2021), Board Centrality and Investment Efficiency, *Asia-Pacific Journal of Accounting and Economics* p.1-34. (SSCI Q4, ABS 2, ADBC: B)
13. Wisdom Kwabla Dewortor and **Chin Man Chui*** (2020), Aid Fungibility and Government Spending in Africa: Evidence from Instrumental Variable Panel Quantile Regression, *Applied Economics Letters* Vol 27(14), p.1188-1193.(SSCI Q3, ABS 1, ADBC: B)
14. Bright Gershion Godigbe, **Chin Man Chui*** and Chih Liang Liu (2018), Directors network centrality and earnings quality, *Applied Economics* Vol.50(50), p.5381-5400. (SSCI Q2, ABS 2, ADBC: A)
15. Chung-Shin Liu, Meng-Shiuh Chang, Ximing Wu and **Chin Man Chui** (2016), Hedges or Safe Havens -Revisit the Role of Gold and USD against Stock: a Multivariate Extended Skew-*t* Copula Approach, *Quantitative Finance* Vol.16(11), p.1763–1789. (SSCI Q2, ABS 3, ADBC: A)
16. Mao Liang Li, **Chin Man Chui*** and Chang Qing Li (2014), Is pairs trading profitable on China AH-share markets? *Applied Economics Letters*, Vol 21(16) p. 1116-1121.(SSCI Q3, ABS 1, ADBC: B)
17. Mao Liang Li, **Chin Man Chui*** and Chang Qing Li (2014), Dividend, liquidity and firm valuation: Evidence from China AB share markets, *Applied Financial Economics*, Vol 24(9), p.587-603. (SSCI, ABS 2, ADBC: B)
18. **Chin Man Chui** and Jian Yang (2012), Extreme Correlation of stock and bond futures markets: International Evidence, *Financial Review* Vol 47, p.565-587. (ESCI, ABS 3, ADBC: A)
19. Garry Smith and **Chin Man Chui**, (2011), Mental Health Crisis on College Campuses: Can Spirituality Help Students Taking Marketing Courses Deal with Stress and Anxiety? *Journal of the Academy of Business Education*, p.153-169.
20. **Chin Man Chui** and Ximing Wu, (2009), Exponential Series Estimation for Empirical Copulas with Application in Financial Returns, *Advances in Econometrics* Vol 25, p.263-290. (SSCI Q4, ABS 2)

*Corresponding author

Research Grants

2025-2026 “*Extreme dynamic return connectedness between gambling tokens and Macau gambling stocks: The role of portfolio implication*” (FRG-25-108-MSB), 30,000 mop. Principal Investigator.

2024-2025 “*A study on the convergence of shadow economies across provinces in China*” (FRG-24-043-MSB), 30,000 mop. Principal Investigator.

2009-2012 “*The Risk Management of the Chinese Stock Index Futures*” (Fundamental Research Funds for the Central Universities of China, 2010221001), RMB80,000. Principal Investigator.

Other Professional Activities

A. Editorial Board Member:

1. *Humanities and Social Sciences Communications* 2025- (SSCI ranked top 7%);
2. *Scientific Reports* 2025- (SCI Q1)

B. Ad Hoc Referee for *Advances in Econometrics*, *International Review of Economics and Finance*, *Journal of International Development*, *International Review of Financial Analysis*, *Emerging Markets Finance and Trade*, *Energy Economics*, *Journal of Renewable and Sustainable Energy*, *Energies*, *Risks*, *Sustainability*, *Journal of East European Management Studies*, *Mathematics*, *International Journal of Financial Studies*, *Quality and Quantity*, *Journal of Risk and Financial Management*, *Applied System Innovation*, *Modern Finance*, *Economies*, *Humanities and Social Sciences Communications*, *Renewable Energy*, *Platforms*

C. External reviewer for Department of Education (Chinese Service Centre for Scholarly Exchange): *Sanming University* (2014), *Guizhou Normal University* (2016)

Honors/Awards

Outstanding Graduate Teaching Assistant Award, Department of Agricultural Economics, Texas A&M University, U.S.A. 2007

Conference Travel Grant award for 7th *Advances in Econometrics* Conference at Louisiana State University, LA Nov 14-16, 2008